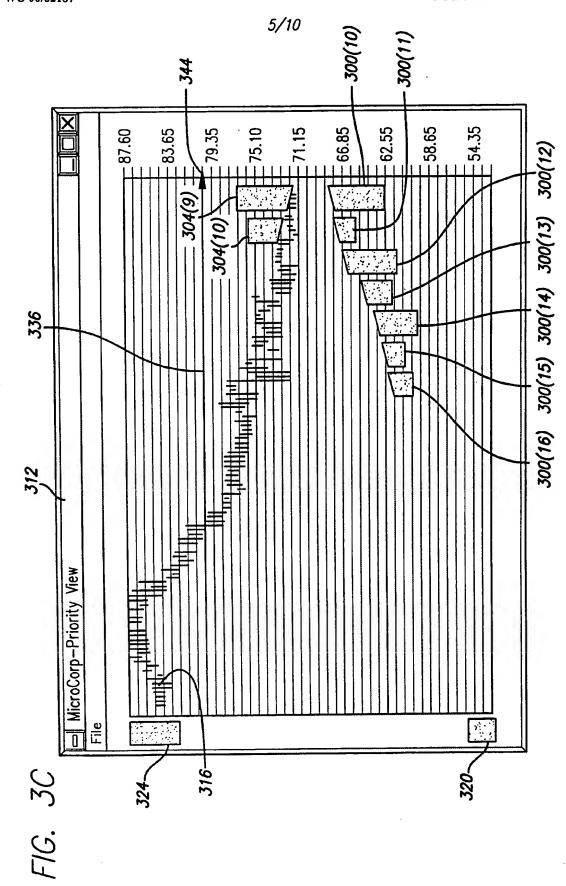
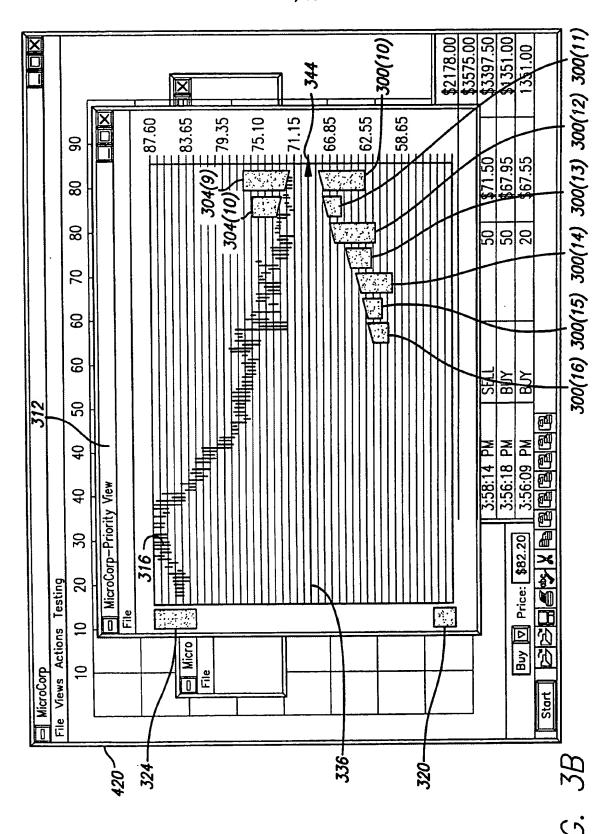
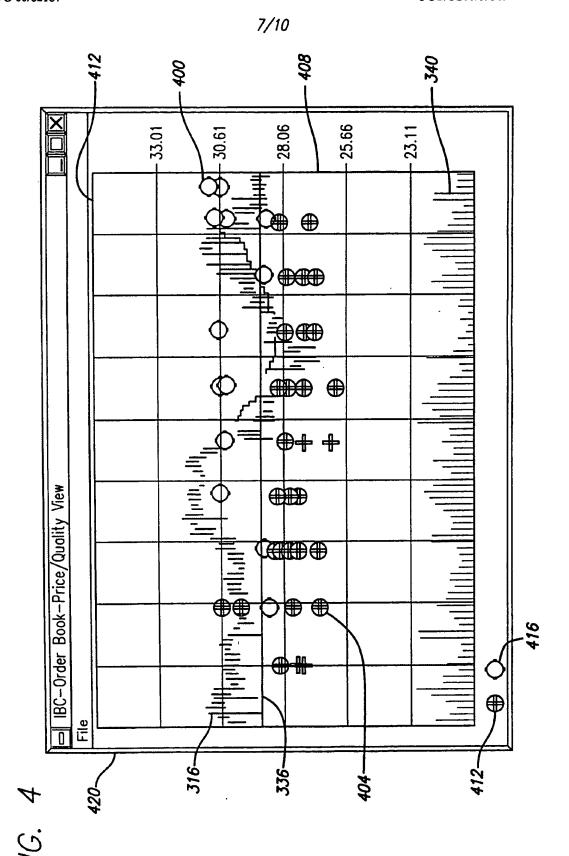


SUBSTITUTE SHEET (RULE 26)

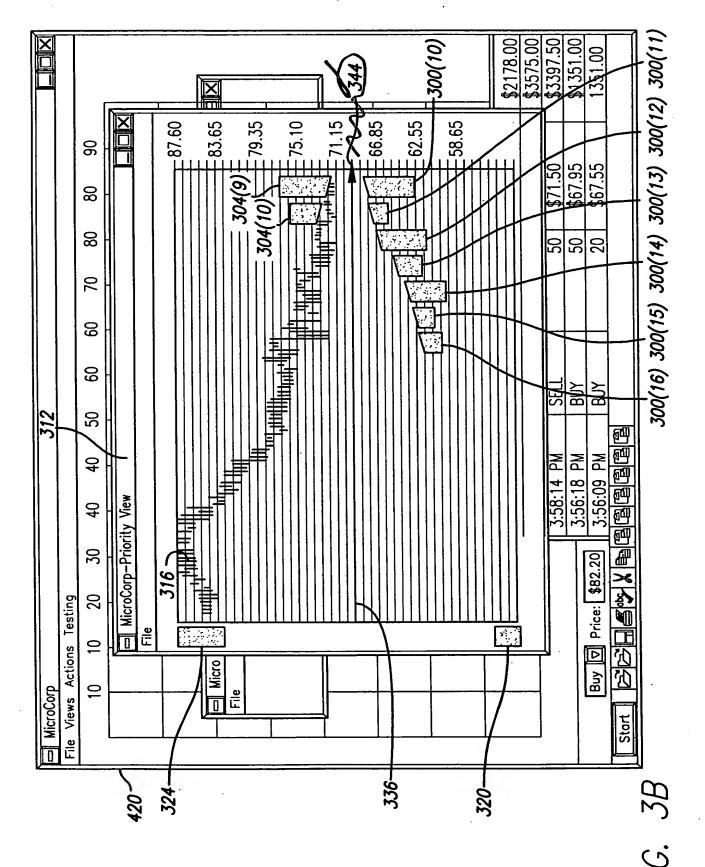


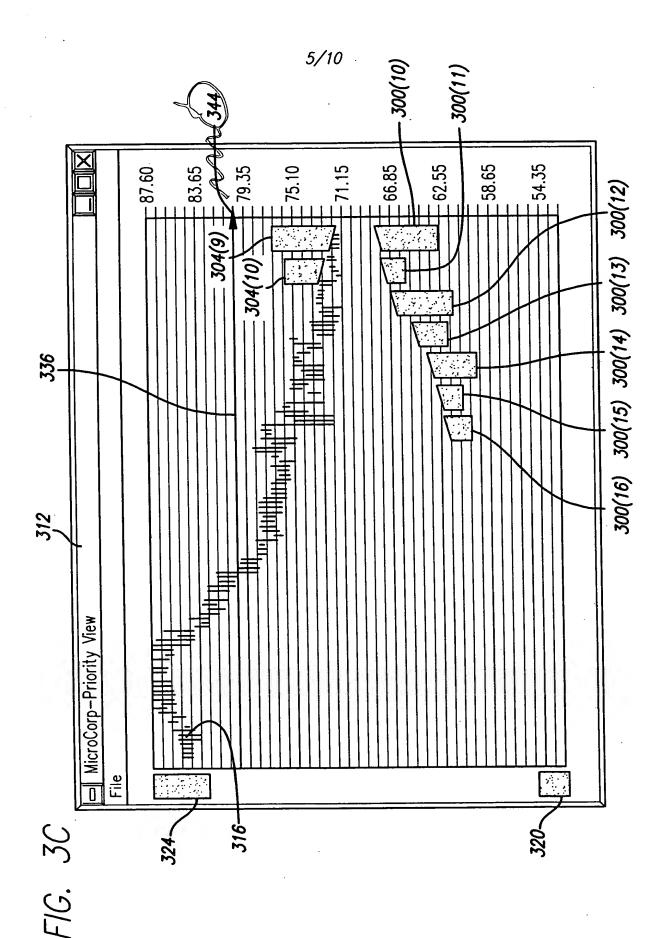


SUBSTITUTE SHEET (RULE 26)



SUBSTITUTE SHEET (RULE 26)





F1G. 4

EXPRESS MAIL NO: EL541496441 IN RE: 09/289,550 FILED: April 9, 1999 TITLE: USER INTERFACE FOR AN ELECTRONIC TRADING SYSTEM Atty Docket No: 31192-03854 Sheet 1 of 10 1/10 100 108 TRANSACTION DATABASE **MANAGER** FIG. 1 DISPLAY BID ICON CORRESPONDING TO QUANTITY AND VALUE OF BID FIG. 5 DISPLAY OFFER ICON CORRESPONDING TO QUANTITY AND VALUE OF OFFER *800-*RECEIVE A VALUE FOR REQUESTED ORDER 804-RECEIVE A QUANTITY FOR REQUESTED ORDER 806-RECEIVE ORDER TYPE 807-DISPLAY CONFIRMATION MESSAGE WINDOW FIG. 8 DISPLAY ORDER ICON ALONG VALUE QUANTITY 808 AXES AT A LOCATION

> CORRESPONDING TO THE PRICE AND QUANTITY OF THE ORDER

CLIENT

CLIENT

CLIENT

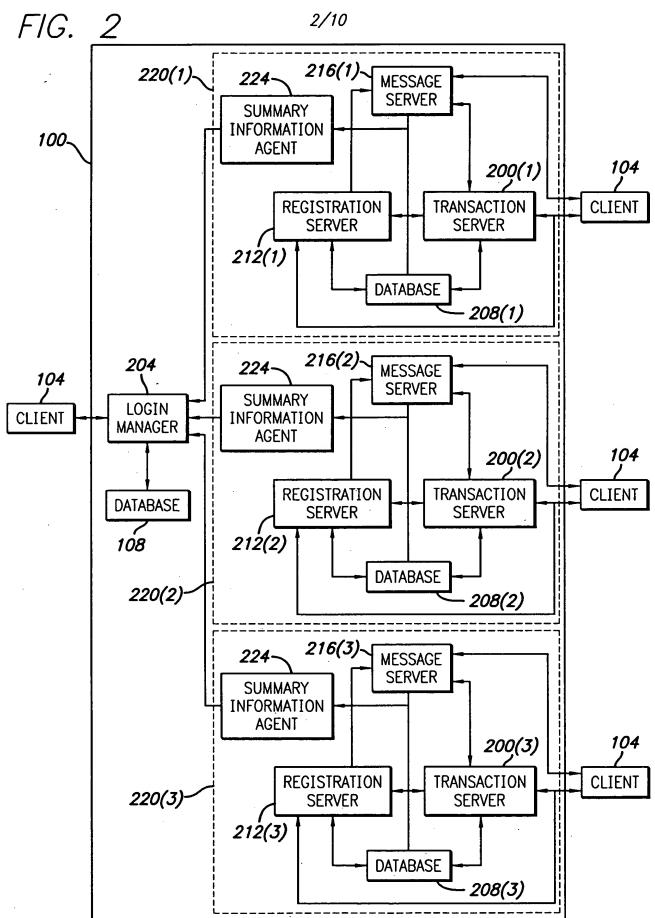
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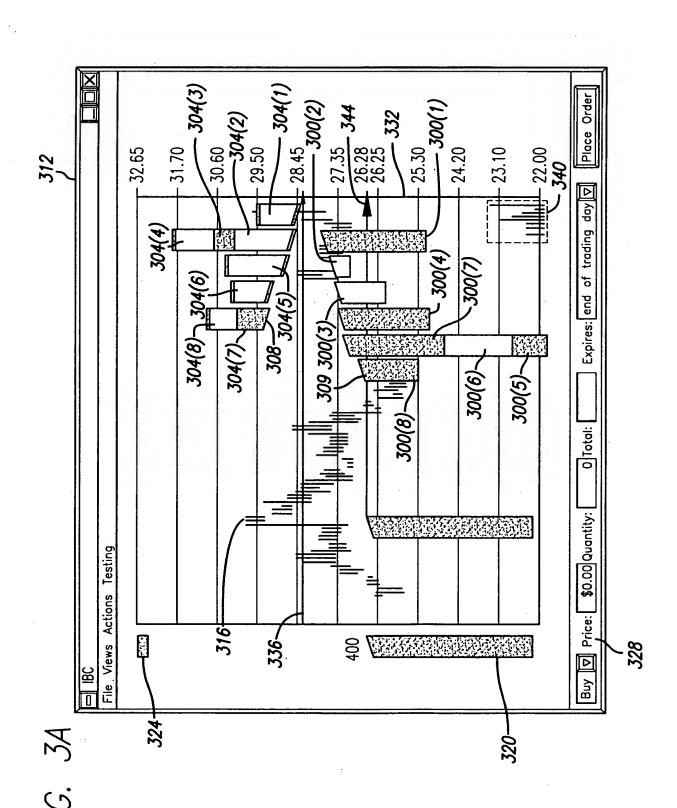
TRADING SYSTEM Atty Docket No: 31192-03854

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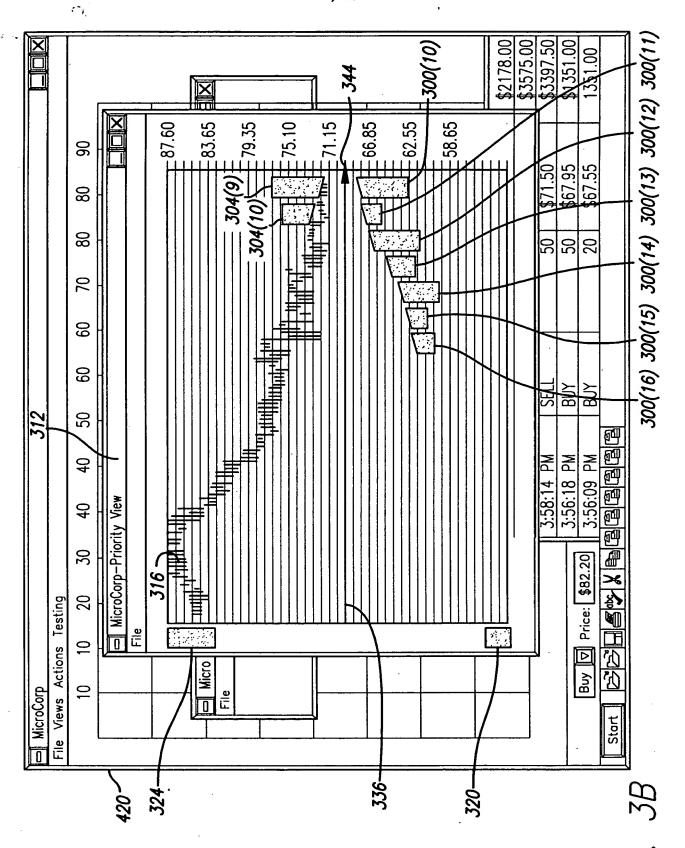
3/10



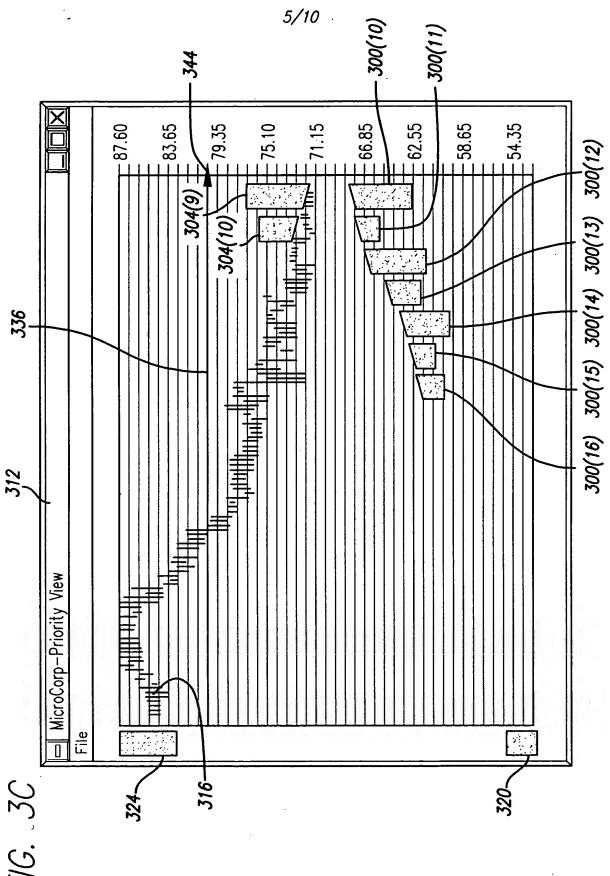
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IN RE: 09/289,550
FILED: April 9, 1999
ITTLE: USER INTERFACE FOR AN ELECTRONIC
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Atty Docket No: 31192,03864

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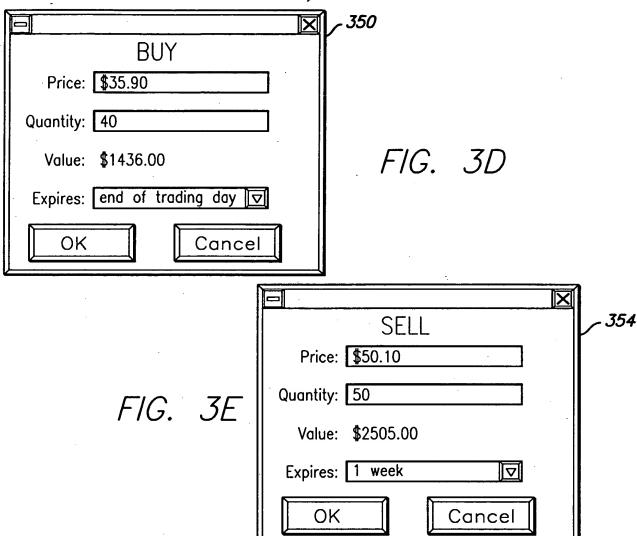


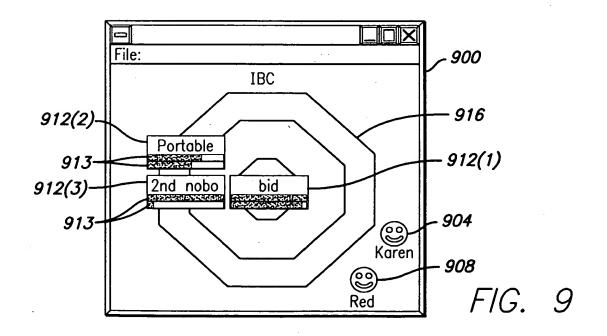
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IN RE: 09/289,550
FILED: April 9, 1999
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TRADING SYSTEM

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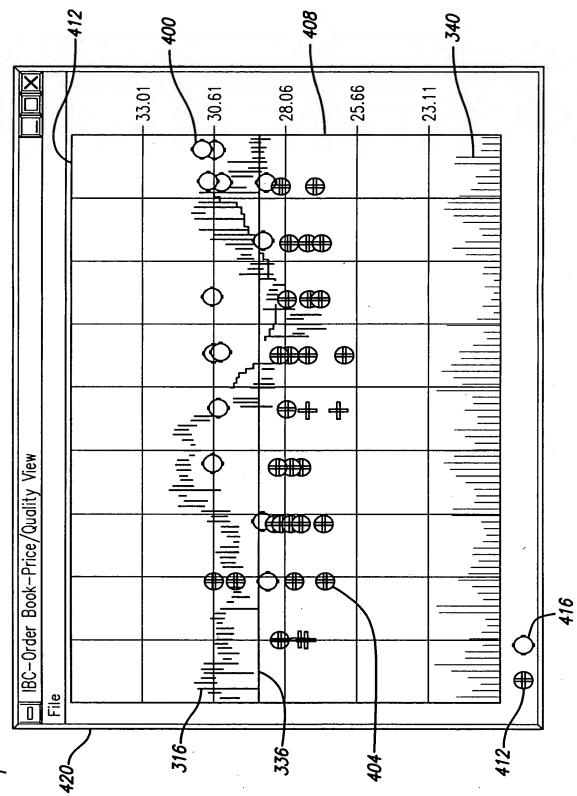
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FILED: April 9, 1999 TITLE: USER INTERFACE FOR AN ELECTRONIC TRADING SYSTEM Atty Docket No: 31192-03854 Sheet 8 of 10 8/10 600 RECEIVE AN ORDER TYPE RECEIVE A 604 QUANTITY 636 618-**SPECIFIED** DOES FOR ORDER **SLOT PLACE** CONTAIN NO NO ICON AT AN DETERMINED GENERATE AN **EXISTING** SLOT ORDER ICON BID 608 WHOSE VERTICAL SIZE MATCHES THE QUANTITY YES 620 RECEIVE A 612 **DOES** PRICE FOR SHIFT EXISTING THE ORDER ALL BID LOWER HAVE A YES **PRICED PRICE** DISPLAY ORDER 614 **BIDS LESS** CONFIRMATION **OVER THAN** WINDOW REQUESTED ONE SLOT BID TRANSMIT 616 640 **ORDER** N₀ **INFORMATION** 632 624 DOES EXISTING STACK BID HAVE REQUESTED YES A PRICE BID BELOW **EQUAL TO EXISTING** REQUESTED BID(S) BID NO 628-DETERMINE NEW FIG. 6 SLOT FOR REQUESTED BID

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TITLE: USER INTERFACE FOR AN ELECTRONIC TRADING SYSTEM Atty Docket No: 31192-03854 Sheet 9 of 10, 9/10 700 702 IS THERE AN TRANSIT NEW **EXISTING OFFER ORDER** NO LESS THAN OR EQUAL INFORMATION TO PRICE OF BID TO CLIENT **TERMINALS** 716 YES 708 704 DOES MODIFY OFFER **DOES OFFER INFORMATION OFFER** HAVE A TO REFLECT A YES NO HAVE A QUANTITY QUANTITY QUANTITY LESS **GREATER** CORRESPONDING THAN BID THAN THE TO DIFFERENCE BID IN QUANTITIES YES NO SEND UPDATED REMOVE OFFER **OFFER** 712~ **REMOVE** FROM ORDER TABLE INFORMATION **OFFER** AND ADD BID TO FOR DISPLAY 706-ORDER TABLE WITH FROM **TABLE** QUANTITY REDUCED 717 *720*~ **RECORD** TRADE 1100 COMMUNICATIONS WINDOW FIG. 11 VOICE

INSTANT

MESSAGE

1104

E-MAIL

MESSAGE

1108

1112

CONNECTION

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TITLE: USER INTERFACE FOR AN ELECTRONIC TRADING SYSTEM Atty Docket No: 31192-03854 Sheet 10 of 10 10/10 FIG. 10 1000 DISPLAY A TRADING PIT NO 1004 1024 HAS **ARE THERE** NO **PREDETERMINED BYSTANDERS** TIME PERIOD **EXPIRED** YES YES SELECT - 1028 **BYSTANDER** 1008 SELECT TRADER ICON **ICON** 1010 1011 1032 1040 IS IS **TRADER REMOVE BYSTANDER REMOVE** NO NO **TRADER** STILL STILL **BYSTANDER** CONNECTED **ICON** CONNECTED **ICON** 1012 YES YES **DETERMINE** ACTIVITY LEVEL ARE 1016 **THERE** YES **MORE BYSTANDERS** DISPLAY TRADER ICON AT A LOCATION CORRESPONDING TO 1036 ACTIVITY LEVEL NO 1020 **ARE** YES THERE MORE **TRADERS** NO